

July 28, 2008

ABX Floating Payments:

Markit has determined there are floating and/or additional fixed payments due on the following Indices for a one million dollar trade.

For ABX.HE.PENAAA.06-2: Total Interest Shortfall Payment Amount \$0.417860470

GSAMPT06-HE3 A-2C - Interest Shortfall Payment Amount \$0.313312607

JPMMA06-FRE1 A3 - Interest Shortfall Payment Amount \$0.054083353

MSAC06-WMC2 A-2c - Interest Shortfall Payment Amount \$0.050464511

For ABX.HE.AAA.06-2: Total Interest Shortfall Payment Amount \$0.492886650

GSAMPT06-HE3 A-2D - Interest Shortfall Payment Amount \$0.323983758

JPMMA06-FRE1 A4 - Interest Shortfall Payment Amount \$0.116521461

MSAC06-WMC2 A-2d - Interest Shortfall Payment Amount \$0.052381430

For ABX.HE.AA.06-2: Total Interest Shortfall Payment Amount \$0.505244214

GSAMPT06-HE3 M-2 - Interest Shortfall Payment Amount \$0.329911493

JPMMA06-FRE1 M2 - Interest Shortfall Payment Amount \$0.121991110

MSAC06-WMC2 M-2 - Interest Shortfall Payment Amount \$0.053341611

For ABX.HE.A.06-2: Total Interest Shortfall Payment Amount \$0.522145008

GSAMPT06-HE3 M-5 - Interest Shortfall Payment Amount \$0.339405342

JPMMA06-FRE1 M5 - Interest Shortfall Payment Amount \$0.127863305

MSAC06-WMC2 M-5 - Interest Shortfall Payment Amount \$0.054876361

For ABX.HE.BBB.06-2: Total Interest Shortfall Payment Amount \$0.657771110

GSAMPT06-HE3 M-8 - Interest Shortfall Payment Amount \$0.424762097

JPMMA06-FRE1 M8 - Interest Shortfall Payment Amount \$0.165299727

MSAC06-WMC2 B-2 - Interest Shortfall Payment Amount \$0.067709286

For ABX.HE.BBB-.06-2: Total Interest Shortfall Payment Amount \$0.805130460

Total Writedown Payment Amount \$ 45250.697278998

GSAMPT06-HE3 M-9 - Interest Shortfall Payment Amount \$0.516074163

JPMMA06-FRE1 M9 - Interest Shortfall Payment Amount \$0.203125000

MSAC06-WMC2 B-3 - Interest Shortfall Payment Amount \$0.085931297

SAILT06-4 M-8 – Writedown Amount \$ 30651.869522564

MSAC06-WMC2 B-3 - Writedown Amount \$14598.827756435

For ABX.HE.BBB-.07-1: Total Interest Shortfall Payment Amount \$0.104952313

Total Writedown Payment Amount \$ 50550.796076204

CBASS06-CB6 B-1 - Interest Shortfall Payment Amount \$0.025308349

JPMMA06-CH2 MV9 - Interest Shortfall Payment Amount \$0.079643964

HEAT 06-7 B-1 - Writedown Amount \$ 19705.357090909

LBMLT06-6 M-9 - Writedown Amount \$ 30845.438985295

For ABX.HE.BBB.07-2: Total Interest Shortfall Payment Amount \$0.104185983

Total Interest Shortfall Reimb Payment Amount \$359.376129473

GSAMPT07-NC1 M-8 - Interest Shortfall Payment Amount \$0.068860649

HISAST07-NC1 M-8 - Interest Shortfall Payment Amount \$0.035325334

NHELI07-2 M-8 - Interest Shortfall Reimbursement Payment Amount \$359.376129473

For ABX.HE.BBB-.07-2: Total Interest Shortfall Payment Amount \$0.122587383
Total Interest Shortfall Reimb Payment Amount \$402.860283470
 GSAMPT07-NC1 M-9 - [Interest Shortfall Payment Amount \\$0.087243730](#)
 HISAST07-NC1 M-9 - [Interest Shortfall Payment Amount \\$0.035343653](#)
 NHELI07-2 M-9 - [Interest Shortfall Reimbursement Payment Amount \\$402.860283470](#)

Nuisance Shortfalls and Reimbursements

(No Payments Expected for those settling manually, however those centrally settling over DTCC will continue to make all payments.)

For ABX.HE.PENAAA.06-1: Total Interest Shortfall Payment Amount \$0.028963584
 RAMP05-EFC4 A-2 - [Interest Shortfall Payment Amount \\$0.007663223](#)
 RASC05-KS11 A-I-3 - [Interest Shortfall Payment Amount \\$0.021300361](#)

For ABX.HE.AAA.06-1: Total Interest Shortfall Payment Amount \$0.041708245
 RAMP05-EFC4 A-3 - [Interest Shortfall Payment Amount \\$0.019533333](#)
 RASC05-KS11 A-I-4 - [Interest Shortfall Payment Amount \\$0.022174912](#)

For ABX.HE.AA.06-1: Total Interest Shortfall Payment Amount \$0.041669201
 RAMP05-EFC4 M-2 - [Interest Shortfall Payment Amount \\$0.019999747](#)
 RASC05-KS11 M-2 - [Interest Shortfall Payment Amount \\$0.021669454](#)

For ABX.HE.A.06-1: Total Interest Shortfall Payment Amount \$0.044562807
 RAMP05-EFC4 M-5 - [Interest Shortfall Payment Amount \\$0.021314015](#)
 RASC05-KS11 M-5 - [Interest Shortfall Payment Amount \\$0.023248792](#)

For ABX.HE.BBB.06-1: Total Interest Shortfall Payment Amount \$0.057771784
 RAMP05-EFC4 M-8 - [Interest Shortfall Payment Amount \\$0.025797147](#)
 RASC05-KS11 M-8 - [Interest Shortfall Payment Amount \\$0.031974638](#)

For ABX.HE.BBB-.06-1: Total Interest Shortfall Payment Amount \$0.066184715
 RAMP05-EFC4 M-9 - [Interest Shortfall Payment Amount \\$0.028981158](#)
 RASC05-KS11 M-9 - [Interest Shortfall Payment Amount \\$0.037203557](#)

For ABX.HE.PENAAA.07-1: Total Interest Shortfall Payment Amount \$0.064939080
 CBASS06-CB6 A-II-3 - [Interest Shortfall Payment Amount \\$0.016737691](#)
 JPMMA06-CH2 AV4 - [Interest Shortfall Payment Amount \\$0.048201389](#)

For ABX.HE.AAA.07-1: Total Interest Shortfall Payment Amount \$0.066859611
 CBASS06-CB6 A-II-4 - [Interest Shortfall Payment Amount \\$0.017371907](#)
 JPMMA06-CH2 AV5 - [Interest Shortfall Payment Amount \\$0.049487703](#)

For ABX.HE.AA.07-1: Total Interest Shortfall Payment Amount \$0.068139083
 CBASS06-CB6 M-2 - [Interest Shortfall Payment Amount \\$0.017552749](#)
 JPMMA06-CH2 MV2 - [Interest Shortfall Payment Amount \\$0.050586334](#)

For ABX.HE.A.07-1: Total Interest Shortfall Payment Amount \$0.070831459
 CBASS06-CB6 M-5 - [Interest Shortfall Payment Amount \\$0.018209583](#)
 JPMMA06-CH2 MV5 - [Interest Shortfall Payment Amount \\$0.052621875](#)

For ABX.HE.BBB.07-1: Total Interest Shortfall Payment Amount \$0.086053286
 CBASS06-CB6 M-8 - [Interest Shortfall Payment Amount \\$0.022038879](#)
 JPMMA06-CH2 MV8 - [Interest Shortfall Payment Amount \\$0.064014407](#)



For ABX.HE.PENAAA.07-2: Total Interest Shortfall Payment Amount \$0.105354201

GSAMPT07-NC1 A-2C - Interest Shortfall Payment Amount \$0.046092417

HISAST07-NC1 A-3 - Interest Shortfall Payment Amount \$0.020988684

NHELI07-2 II-A-3 - Interest Shortfall Payment Amount \$0.038273100

For ABX.HE.AAA.07-2: Total Interest Shortfall Payment Amount \$0.108824739

GSAMPT07-NC1 A-2D - Interest Shortfall Payment Amount \$0.047491982

HISAST07-NC1 A-4 - Interest Shortfall Payment Amount \$0.021782825

NHELI07-2 II-A-4 - Interest Shortfall Payment Amount \$0.039549931

For ABX.HE.AA.07-2: Total Interest Shortfall Payment Amount \$0.110325594

GSAMPT07-NC1 M-2 - Interest Shortfall Payment Amount \$0.048190224

HISAST07-NC1 M-2 - Interest Shortfall Payment Amount \$0.022009005

NHELI07-2 M-2 - Interest Shortfall Payment Amount \$0.040126364

For ABX.HE.A.07-2: Total Interest Shortfall Payment Amount \$0.117379917

GSAMPT07-NC1 M-5 - Interest Shortfall Payment Amount \$0.050292702

HISAST07-NC1 M-5 - Interest Shortfall Payment Amount \$0.025082379

NHELI07-2 M-5 - Interest Shortfall Payment Amount \$0.042004836

Markit publishes a monthly XML file which is available for free on the Settlements section of the ABX homepage of Markit.com. These XML files have a higher level of precision and should be used to determine all settlements, any discrepancy between this notice and the published RCD XML file(s) is purely accidental and in all cases the XML shall govern.

http://www.markit.com/news/RCD_ABX_HE_INDEX.xml

If you would like information about Markit's Reference Cashflow Database (RCD), a monitoring service for Single Name CDS of ABS, please contact Kent.McGuire@markit.com or Jim.Savitsky@markit.com

About Markit

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